

THOMAS HALSKOV

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EDUCATION

Copenhagen Business School 2023 -
PhD Fellow, Department of Economics

University of Copenhagen 2021 - 2023
MSc Statistics

- Master's thesis titled *Beyond Prediction and Classification With Decision Trees*
- Elective courses include: Applied Operations Research, Advanced Operations Research, Machine Learning, Probabilistic Machine Learning, and Causality.

Copenhagen Business School 2018 - 2021
BSc in Business Administration and Mathematical Business Economics, Ha(mat.)

- Wrote bachelor project on Least Square Monte Carlo and its sensitivity to choice of basis functions.

WORK IN PROGRESS

On Fair Lasso Regression, Emilio Carrizosa, Dolores Romero Morales, Thomas Halskov

Wasserstein SVM: Support Vector Machines Made Fair, Emilio Carrizosa, Dolores Romero Morales, Thomas Halskov

WORK EXPERIENCE

Copenhagen Business School Sept 2021- 2023
Student Assistant

- As a student assistant for Professor Dolores Romero Morales, I have been researching fairness in regression and classification models with her. Working with methods from mathematical programming, we currently have 2 active projects aimed at improving fairness in machine learning algorithms.
- Volunteer at the 32nd European Conference on Operational Research, Espoo (Finland), July 2022.
- Co-organizer of a stream of sessions on Machine Learning and Mathematical Optimization, at IFORS2023 in Santiago de Chile.
- Co-organizer of [Machine Learning NeEDS Mathematical Optimization Online Seminar](#).

Mark & Wedell 2019-2020
Student Assistant

- Responsible for calculations regarding production expansion
- Conducted market research in Bioenergy Sector and Material Handling Industry
- Helped implement quality control system in production

INVITED AND CONTRIBUTED TALKS

- *On a mathematical optimization formulation to trade off accuracy and fairness in LASSO regression* at the 32nd European Conference on Operational Research (EURO), Espoo (Finland), July 2022

- *A Mathematical Optimization Formulation For Fairness in LASSO Regression* at the 2nd NeEDS Workshop, December 2022
- *Wasserstein SVM: Support Vector Machines Made Fair* at the 23rd Conference of the International Federation of Operational Research Societies (IFORS), Santiago de Chile, July 2023

TEACHING EXPERIENCE

Copenhagen Business School

2020-2021

Teaching Assistant in Statistics for the the bachelor program International Business

Copenhagen Business School

2022

Teaching Assistant in elective course Data Science: Data Driven Decision Making for cand.merc program

COMPUTATIONAL SKILLS

C++, Python, R, Gurobi, GAMS, JMP